



Instrument Name	ISIN	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
FLI 19 R17	FLIFXBND2019	6.2731	1314	3.60	6/8/2019					4.5000	3.8000				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1314	3.60	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1352	3.70	7/16/2019					4.5000	3.8000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1352	3.70	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1377	3.77	8/10/2019					4.7500					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1377	3.77	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1394	3.82	8/27/2019	2.750000	4.1225	3:31:58 PM	4.0919	4.2700	3.8250	4.1750	4.1750	3.8250	4.1225
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1394	3.82	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1466	4.01	11/7/2019					4.4500					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1466	4.01	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1468	4.02	11/9/2019					5.9000					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1468	4.02	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1482	4.06	11/23/2019	13.100000	4.0000	3:29:48 PM	3.9837	4.1000		4.0950	4.0950	3.6000	4.0000
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1482	4.06	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1578	4.32	2/27/2020					5.1000	4.0000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1578	4.32	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1581	4.33	3/1/2020					4.5000	3.7000				
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1581	4.33	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1582	4.33	3/2/2020	4.500000	5.2000	10:44:27 AM	5.2000	6.8500	5.2000	5.2000	5.2000	5.2000	5.2000
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1582	4.33	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1635	4.48	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1644	4.50	5/3/2020					4.5000					
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1644	4.50	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1684	4.61	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1691	4.63	6/19/2020	0.500000	4.2980	9:42:31 AM	4.2980			4.2980	4.2980	4.2980	4.2980
GLO 20 R18	GLOFXBND2020	4.8875	1719	4.71	7/17/2020					4.2000	3.7000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1719	4.71	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1755	4.80	8/22/2020					5.5000					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1755	4.80	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1800	4.93	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1804	4.94	10/10/2020	1.000000	3.7000	11:18:14 AM	3.7000	4.1950		3.7000	3.7000	3.7000	3.7000
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1804	4.94	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1810	4.96	10/16/2020					6.1500	5.5000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1810	4.96	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1831	5.01	11/6/2020	1.000000	3.7000	11:17:52 AM	3.7000	3.9500		3.7000	3.7000	3.7000	3.7000
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1831	5.01	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1833	5.02	11/8/2020					4.6200	4.0000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1833	5.02	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1846	5.05	11/21/2020					4.0000	3.6600				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1846	5.05	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1867	5.11	12/12/2020	4.000000	3.7000	3:09:45 PM	3.7000	4.1950		3.7000	3.7000	3.7000	3.7000
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1867	5.11	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1923	5.26	2/6/2021					4.5000					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1923	5.26	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1927	5.28	2/10/2021					5.0000					
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1927	5.28	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1932	5.29	2/15/2021					5.0950	4.3000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1932	5.29	2/15/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1944	5.32	2/27/2021					4.6500					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1944	5.32	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1976	5.41	3/31/2021					4.6000	4.0500				



